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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/04/2019

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 26/04/2019	Any day expiry	14.34190	14.34190	14.44000	14.44000			8.54	0.00	1,620,634.70	113	0.00
\$ / R	On 29/04/2019	Any day expiry	14.34710	14.34710	14.44510	14.44510			9.00	0.00	0.00	0	15.00
\$ / R	On 30/04/2019	Any day expiry	14.34880	14.34880	14.44680	14.44680			11.39	0.00	0.00	0	4,000.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	0.02440	0.00002	0.03800	0.00004	0.024	27.09	0.00	0	3,000.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	858.88690	0.85889	957.01750	0.95702	858.887	19.27	1.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.95	Put	2.58620	0.00259	3.79570	0.00380	2.586	14.44	0.03	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Call	171.52030	0.17152	268.56550	0.26857	171.520	12.53	0.79	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.20	Put	22.72030	0.02272	21.76550	0.02177	22.720	12.53	0.21	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.25	Put	33.60680	0.03361	29.91490	0.02991	33.607	12.15	0.29	0	250.00
\$ / R	On 30/04/2019	Any day expiry	14.45	Call	36.12890	0.03613	89.70660	0.08971	36.129	12.69	0.30	0	734.00
\$ / R	On 30/04/2019	Any day expiry	14.84	Call	3.75970	0.00376	13.76560	0.01377	3.760	17.75	0.04	0	500.00
\$ / R	On 30/04/2019	Any day expiry	15.61	Call	0.06550	0.00007	0.21870	0.00022	0.065	24.94	0.00	0	250.00
\$ / R	On 30/04/2019	Any day expiry	15.96	Call	0.00200	0.00000	0.01710	0.00002	0.002	24.93	0.00	0	250.00
\$ / R	On 07/05/2019	Any day expiry	14.36100	14.36100	14.45890	14.45890			14.72	0.00	0.00	0	85,000.00
\$ / R	On 07/05/2019	Any day expiry	13.75	Put	10.72180	0.01072	8.19420	0.00819	10.722	16.30	0.06	0	22,000.00
\$ / R	On 07/05/2019	Any day expiry	13.95	Call	439.74010	0.43974	532.52790	0.53253	439.740	15.77	0.86	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 07/05/2019	Any day expiry	14.03	Call	372.17940	0.37218	463.30520	0.46331	372.179	15.56	0.81	0.00	0	65,000.00
\$ / R	On 09/05/2019	Any day expiry			14.36450	14.36450	14.46230	14.46230		15.45	0.00	0.00	0	25,000.00
\$ / R	On 09/05/2019	Any day expiry	13.72	Call	656.00520	0.65601	750.97580	0.75098	656.005	15.89	0.94	0.00	0	50,000.00
\$ / R	On 09/05/2019	Any day expiry	14.20	Call	262.22220	0.26222	345.21810	0.34522	262.222	15.56	0.66	0.00	0	50,000.00
\$ / R	On 10/05/2019	Any day expiry			14.36630	14.36630	14.46400	14.46400		15.82	0.00	0.00	0	0.00
\$ / R	On 10/05/2019	Any day expiry	14.18	Put	98.15320	0.09815	79.60990	0.07961	98.153	15.77	0.33	0.00	0	40,000.00
\$ / R	On 13/05/2019	Any day expiry			14.37150	14.37150	14.46900	14.46900		15.21	0.00	0.00	0	93.00
\$ / R	On 15/05/2019	Any day expiry			14.37500	14.37500	14.47240	14.47240		15.35	0.00	0.00	0	2.00
\$ / R	On 17/05/2019	Any day expiry			14.37850	14.37850	14.47580	14.47580		15.28	0.00	0.00	0	0.00
\$ / R	On 17/05/2019	Any day expiry	13.75	Put	18.00360	0.01800	10.99620	0.01100	18.004	13.61	0.08	0.00	0	20,000.00
\$ / R	On 17/05/2019	Any day expiry	13.90	Put	38.91850	0.03892	26.90930	0.02691	38.918	13.99	0.15	0.00	0	2,000.00
\$ / R	On 17/05/2019	Any day expiry	14.00	Put	60.34340	0.06034	44.31130	0.04431	60.343	14.25	0.21	0.00	0	2,000.00
\$ / R	On 17/05/2019	Any day expiry	14.40	Call	199.81500	0.19982	261.55000	0.26155	199.815	15.28	0.49	0.00	0	40,000.00
\$ / R	On 17/05/2019	Any day expiry	14.60	Call	129.40560	0.12941	177.23370	0.17723	129.406	16.08	0.35	0.00	0	40,000.00
\$ / R	On 17/05/2019	Any day expiry	15.00	Call	51.96090	0.05196	77.73120	0.07773	51.961	17.66	0.16	0.00	0	2,000.00
\$ / R	On 17/05/2019	Any day expiry	15.10	Call	41.24810	0.04125	62.98710	0.06299	41.248	18.06	0.13	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry			14.38370	14.38370	14.48120	14.48120		14.91	0.00	0.00	0	0.00
\$ / R	On 20/05/2019	Any day expiry	14.25	Call	285.00880	0.28501	357.10790	0.35711	285.009	14.44	0.61	0.00	0	61,000.00
\$ / R	On 20/05/2019	Any day expiry	15.25	Call	32.46010	0.03246	51.91000	0.05191	32.460	17.87	0.11	0.00	0	40,000.00
\$ / R	On 20/05/2019	Any day expiry	15.50	Call	16.40540	0.01641	29.39470	0.02939	16.405	18.26	0.06	0.00	0	21,000.00
\$ / R	On 24/05/2019	Any day expiry			14.39060	14.39060	14.48830	14.48830		14.88	0.00	0.00	0	0.00
\$ / R	On 24/05/2019	Any day expiry	14.20	Put	143.63750	0.14364	120.92090	0.12092	143.638	14.33	0.36	0.00	0	50,000.00
\$ / R	On 29/05/2019	Any day expiry			14.39920	14.39920	14.49710	14.49710		14.57	0.00	0.00	0	387.00
\$ / R	On 31/05/2019	Any day expiry			14.40270	14.40270	14.50060	14.50060		14.61	0.00	0.00	0	327.00
\$ / R	On 31/05/2019	Any day expiry	13.00	Put	4.16040	0.00416	4.24470	0.00424	4.160	15.67	0.02	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	14.20	Put	162.08070	0.16208	139.00630	0.13901	162.081	14.18	0.37	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	14.25	Put	183.78170	0.18378	158.14170	0.15814	183.782	14.29	0.40	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	15.01	Call	92.53820	0.09254	123.14100	0.12314	92.538	16.77	0.22	0.00	0	500.00
\$ / R	On 31/05/2019	Any day expiry	15.79	Call	23.26010	0.02326	34.07670	0.03408	23.260	19.14	0.06	0.00	0	250.00
\$ / R	On 31/05/2019	Any day expiry	16.15	Call	10.95840	0.01096	17.48490	0.01748	10.958	19.71	0.03	0.00	0	250.00
\$ / R	On 03/06/2019	Any day expiry			14.40790	14.40790	14.50580	14.50580		14.46	0.00	0.00	0	0.00
\$ / R	On 04/06/2019	Any day expiry			14.40960	14.40960	14.50750	14.50750		14.49	0.00	0.00	0	74.00
\$ / R	On 10/06/2019	Any day expiry			14.42010	14.42010	14.51800	14.51800		14.42	0.00	0.00	0	0.00
\$ / R	On 10/06/2019	Any day expiry	13.83	Put	67.20190	0.06720	57.73600	0.05774	67.202	13.33	0.18	0.00	0	45,000.00
\$ / R	On 10/06/2019	Any day expiry	14.06	Put	131.28860	0.13129	113.84500	0.11384	131.289	13.77	0.29	0.00	0	18,000.00
\$ / R	On 10/06/2019	Any day expiry	14.15	Put	164.44070	0.16444	143.21330	0.14321	164.441	13.94	0.34	0.00	0	18,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future			14.42700	14.42700	14.52500	14.52500		14.64	0.00	533,582,595.00	36,985	831,835.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	0.02940	0.00003	0.03450	0.00003	0.029	22.28	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	0.92850	0.00093	0.99670	0.00100	0.928	16.45	0.00	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.65	Put	2.57180	0.00257	2.64230	0.00264	2.572	15.41	0.01	0.00	0	1,050.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.75	Put	3.37870	0.00338	3.42990	0.00343	3.379	15.13	0.01	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.92	Put	5.35700	0.00536	5.32830	0.00533	5.357	14.65	0.02	0.00	0	2,100.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.98	Put	6.29700	0.00630	6.21850	0.00622	6.297	14.48	0.02	0.00	0	911.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.00	Put	6.64490	0.00664	6.54630	0.00655	6.645	14.42	0.02	0.00	0	165,703.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2019	Foreign Exchange Future	13.10	Put	9.05950	0.00906		8.67570	0.00868	9.060	14.25	0.03	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.22	Put	13.01720	0.01302		12.43250	0.01243	13.017	14.04	0.04	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.24	Put	13.81260	0.01381		13.18520	0.01319	13.813	14.00	0.04	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.25	Put	14.22710	0.01423		13.57690	0.01358	14.227	13.98	0.05	0.00	0	4,582.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.28	Put	15.53810	0.01554		14.81490	0.01481	15.538	13.93	0.05	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.30	Put	16.47250	0.01647		15.69580	0.01570	16.473	13.89	0.05	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.35	Put	19.03460	0.01903		18.10700	0.01811	19.035	13.81	0.06	0.00	0	4,317.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.50	Call	956.01450	0.95601	1,052.43930	1.05244	956.014	13.54	0.91	0.00	0.00	0	7,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Put	38.03100	0.03803		35.80540	0.03581	38.031	13.36	0.11	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.60	Call	865.03100	0.86503	960.80540	0.96081	865.031	13.36	0.89	0.00	0.00	0	700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.83	Put	75.32880	0.07533		65.17100	0.06517	75.329	13.44	0.19	0.00	0	25,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.90	Call	619.63370	0.61963	705.26660	0.70527	619.634	13.57	0.78	0.00	0.00	0	100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.91	Put	95.30850	0.09531		82.60500	0.08261	95.309	13.59	0.22	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	13.98	Call	562.49730	0.56250	645.31220	0.64531	562.497	13.73	0.74	0.00	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Put	121.74460	0.12174		105.80810	0.10581	121.745	13.77	0.27	0.00	0	301,700.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.00	Call	548.74460	0.54874	630.80810	0.63081	548.745	13.77	0.73	0.00	0.00	0	15,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.06	Put	141.79190	0.14179		123.49710	0.12350	141.792	13.88	0.30	0.00	0	2,100.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.07	Put	145.32470	0.14532		126.62150	0.12662	145.325	13.90	0.30	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.20	Put	196.30140	0.19630		171.97180	0.17197	196.301	14.15	0.37	0.00	0	13,600.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.25	Put	218.40950	0.21841		191.77790	0.19178	218.410	14.25	0.40	0.00	0	1,982.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.30	Put	241.90060	0.24190		212.90750	0.21291	241.901	14.35	0.42	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.35	Call	343.75530	0.34376	410.35300	0.41035	343.755	14.44	0.55	0.00	0.00	0	1,050.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.42	Call	310.80650	0.31081	373.97130	0.37397	310.807	14.58	0.51	0.00	0.00	0	30.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	248.14300	0.24814	302.10320	0.30210	248.143	15.04	0.43	0.00	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.63	Put	434.28690	0.43429	387.79810	0.38780	434.287	15.20	0.59	0.00	0.00	0	8,203.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.65	Put	447.85320	0.44785	400.39960	0.40040	447.853	15.26	0.60	0.00	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.66	Call	221.70080	0.22170	271.76680	0.27177	221.701	15.29	0.40	0.00	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.72	Call	203.66200	0.20366	250.89490	0.25089	203.662	15.48	0.37	0.00	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.75	Call	195.18340	0.19518	241.03540	0.24104	195.183	15.57	0.36	0.00	0.00	0	2,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	14.82	Call	176.72290	0.17672	219.43970	0.21944	176.723	15.79	0.33	0.00	0.00	0	30,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.00	Call	136.87440	0.13687	172.18610	0.17219	136.874	16.35	0.27	0.00	0.00	0	17,500.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.10	Call	118.82910	0.11883	150.46180	0.15046	118.829	16.66	0.24	0.00	0.00	0	2,900.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.30	Call	89.04840	0.08905	114.77650	0.11478	89.048	17.23	0.18	0.00	0.00	0	14,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.32	Call	86.50480	0.08650	111.65060	0.11165	86.505	17.29	0.18	0.00	0.00	0	1,980.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.50	Call	66.73950	0.06674	87.14840	0.08715	66.739	17.79	0.14	0.00	0.00	0	146,182.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.58	Call	59.53710	0.05954	78.11230	0.07811	59.537	18.01	0.13	0.00	0.00	0	1,380.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.60	Call	57.86770	0.05787	76.01020	0.07601	57.868	18.06	0.13	0.00	0.00	0	143,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.64	Call	54.67870	0.05468	71.98230	0.07198	54.679	18.17	0.12	0.00	0.00	0	39,589.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.66	Call	53.15400	0.05315	70.05190	0.07005	53.154	18.23	0.12	0.00	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.73	Call	48.16950	0.04817	63.71920	0.06372	48.169	18.42	0.11	0.00	0.00	0	122,704.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.80	Call	43.68430	0.04368	57.99010	0.05799	43.684	18.62	0.10	0.00	0.00	0	1,000.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.89	Call	37.90550	0.03791	51.42220	0.05142	37.906	18.78	0.09	0.00	0.00	0	6,800.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	15.92	Call	35.88430	0.03588	49.41360	0.04941	35.884	18.81	0.08	0.00	0.00	0	911.00	
\$ / R	On 14/06/2019	Foreign Exchange Future	16.00	Call	30.96760	0.03097	44.45050	0.04445	30.968	18.87	0.07	0.00	0.00	0	5,020.00	

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\$ / R	On 14/06/2019	Foreign Exchange Future	16.09	Call	26.18080	0.02618	38.06860	0.03807	26.181	18.93	0.06	0.00	0	6,800.00
\$ / R	On 14/06/2019	Foreign Exchange Future	17.96	Call	0.97310	0.00097	1.54550	0.00155	0.973	21.38	0.00	0.00	0	8,203.00
\$ / R	On 20/06/2019	Any day expiry			14.43740	14.43740	14.53540	14.53540		14.54	0.00	0.00	0	0.00
\$ / R	On 28/06/2019	Any day expiry			14.45140	14.45140	14.54950	14.54950		14.54	0.00	0.00	0	2,381.00
\$ / R	On 28/06/2019	Any day expiry	13.00	Put	8.37880	0.00838	8.06070	0.00806	8.379	13.39	0.03	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	14.02	Put	153.96320	0.15396	136.86960	0.13687	153.963	13.78	0.29	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	14.20	Put	223.95600	0.22396	200.14070	0.20014	223.956	14.10	0.37	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	14.25	Put	246.24280	0.24624	220.41820	0.22042	246.243	14.19	0.39	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	15.17	Call	144.07380	0.14407	177.03060	0.17703	144.074	16.55	0.25	0.00	0	500.00
\$ / R	On 28/06/2019	Any day expiry	15.33	Call	117.95970	0.11796	146.65550	0.14666	117.960	16.96	0.21	0.00	0	29,000.00
\$ / R	On 28/06/2019	Any day expiry	15.96	Call	54.01210	0.05401	69.93880	0.06994	54.012	18.50	0.11	0.00	0	250.00
\$ / R	On 28/06/2019	Any day expiry	16.32	Call	31.80870	0.03181	43.12950	0.04313	31.809	18.93	0.07	0.00	0	250.00
\$ / R	On 01/07/2019	Any day expiry			14.45670	14.45670	14.55470	14.55470		14.47	0.00	0.00	0	55.00
\$ / R	On 03/07/2019	Any day expiry			14.46020	14.46020	14.55830	14.55830		14.52	0.00	0.00	0	0.00
\$ / R	On 04/07/2019	Any day expiry			14.46200	14.46200	14.56000	14.56000		14.51	0.00	0.00	0	175.00
\$ / R	On 31/07/2019	Any day expiry			14.50960	14.50960	14.60790	14.60790		14.65	0.00	0.00	0	1,460.00
\$ / R	On 31/07/2019	Any day expiry	13.00	Put	17.51670	0.01752	18.54030	0.01854	17.517	12.79	0.04	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	14.20	Put	279.85920	0.27986	254.88340	0.25488	279.859	14.18	0.37	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	14.25	Put	302.39150	0.30239	275.86910	0.27587	302.392	14.26	0.39	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	15.34	Call	195.84680	0.19585	230.96780	0.23097	195.847	16.59	0.27	0.00	0	500.00
\$ / R	On 31/07/2019	Any day expiry	16.14	Call	91.74970	0.09175	111.73590	0.11174	91.750	18.29	0.14	0.00	0	250.00
\$ / R	On 31/07/2019	Any day expiry	16.50	Call	64.90230	0.06490	79.86990	0.07987	64.902	18.93	0.10	0.00	0	250.00
\$ / R	On 01/08/2019	Any day expiry			14.51130	14.51130	14.60980	14.60980		14.66	0.00	0.00	0	55.00
\$ / R	On 13/08/2019	Any day expiry			14.53270	14.53270	14.63160	14.63160		14.80	0.00	0.00	0	0.00
\$ / R	On 13/08/2019	Any day expiry	14.48	Put	438.53630	0.43854	404.37820	0.40438	438.536	14.69	0.47	0.00	0	3,147.00
\$ / R	On 13/08/2019	Any day expiry	16.35	Call	94.73910	0.09474	113.49770	0.11350	94.739	18.56	0.13	0.00	0	3,147.00
\$ / R	On 30/08/2019	Any day expiry			14.56310	14.56310	14.66240	14.66240		14.88	0.00	0.00	0	2,336.00
\$ / R	On 30/08/2019	Any day expiry	13.00	Put	35.21980	0.03522	35.74840	0.03575	35.220	13.32	0.07	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	14.20	Put	323.25740	0.32326	297.11020	0.29711	323.257	14.34	0.37	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	14.25	Put	346.07400	0.34607	318.52680	0.31853	346.074	14.42	0.38	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	15.52	Call	234.30780	0.23431	268.97110	0.26897	234.308	16.87	0.28	0.00	0	500.00
\$ / R	On 30/08/2019	Any day expiry	16.33	Call	124.08930	0.12409	145.48800	0.14549	124.089	18.41	0.16	0.00	0	250.00
\$ / R	On 30/08/2019	Any day expiry	16.70	Call	93.22160	0.09322	109.90620	0.10991	93.222	19.05	0.12	0.00	0	250.00
\$ / R	On 02/09/2019	Any day expiry			14.56860	14.56860	14.66780	14.66780		14.83	0.00	0.00	0	55.00
\$ / R	On 04/09/2019	Any day expiry			14.57220	14.57220	14.67140	14.67140		14.86	0.00	0.00	0	74.00
\$ / R	On 05/09/2019	Any day expiry			14.57400	14.57400	14.67320	14.67320		14.87	0.00	0.00	0	0.00
\$ / R	On 05/09/2019	Any day expiry	19.00	Call	17.26370	0.01726	21.25740	0.02126	17.264	21.78	0.03	0.00	0	20,000.00
\$ / R	On 13/09/2019	Any day expiry			14.58860	14.58860	14.68750	14.68750		14.99	0.00	0.00	0	3,757.00
\$ / R	On 16/09/2019	Foreign Exchange Future			14.59400	14.59400	14.69290	14.69290		14.97	0.00	218,910,000.00	15,000	33,973.00
\$ / R	On 16/09/2019	Foreign Exchange Future	10.75	Put	1.50610	0.00151	1.81030	0.00181	1.506	18.10	0.00	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.50	Put	22.48350	0.02248	22.43190	0.02243	22.483	14.56	0.04	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	12.87	Put	38.32970	0.03833	37.21760	0.03722	38.330	13.80	0.07	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.02	Put	47.42320	0.04742	45.58690	0.04559	47.423	13.49	0.08	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.15	Put	56.93720	0.05694	54.28280	0.05428	56.937	13.23	0.10	0.00	0	11,333.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2019	Foreign Exchange Future	13.25	Put	70.57010	0.07057	64.53950	0.06454	70.570	13.31	0.11	0.00	0	3,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.38	Put	91.75820	0.09176	0.00000	0.00000	91.758	13.43	0.14	26,641,939.01	12,900	12,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.65	Call	1,093.82920	1.09383	1,180.80490	1.18080	1,093.829	13.67	0.80	0.00	0	5,666.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.70	Put	162.85040	0.16285	150.01570	0.15002	162.850	13.71	0.22	0.00	0	2,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.75	Put	176.61950	0.17662	162.83730	0.16284	176.620	13.76	0.23	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.77	Put	182.34070	0.18234	168.16870	0.16817	182.341	13.77	0.24	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.80	Put	191.14970	0.19115	176.38360	0.17638	191.150	13.80	0.24	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.90	Put	223.46350	0.22346	205.69550	0.20570	223.463	13.92	0.27	0.00	0	5,908.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.92	Put	230.49750	0.23050	211.92040	0.21192	230.498	13.95	0.28	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	13.97	Put	248.67620	0.24868	228.36370	0.22836	248.676	14.03	0.29	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.00	Put	259.98290	0.25998	238.93390	0.23893	259.983	14.07	0.30	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.04	Call	829.53230	0.82953	906.38650	0.90639	829.532	14.13	0.69	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.12	Put	308.24190	0.30824	284.15660	0.28416	308.242	14.25	0.34	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.21	Put	347.59240	0.34759	321.15780	0.32116	347.592	14.38	0.37	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.24	Put	361.30600	0.36131	0.00000	0.00000	361.306	14.43	0.38	0.00	0	12,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.25	Call	709.94180	0.70994	781.34390	0.78134	709.942	14.44	0.62	0.00	0	500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.30	Put	389.61790	0.38962	360.77930	0.36078	389.618	14.52	0.39	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.36	Put	419.09310	0.41909	388.63900	0.38864	419.093	14.61	0.41	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.46	Put	470.76930	0.47077	437.59160	0.43759	470.769	14.76	0.44	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Put	492.31320	0.49231	458.03990	0.45804	492.313	14.82	0.45	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.50	Call	586.31320	0.58631	650.93990	0.65094	586.313	14.82	0.55	0.00	0	16,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.65	Put	578.20540	0.57821	539.03370	0.53903	578.205	15.06	0.50	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.70	Put	608.83740	0.60884	567.50100	0.56750	608.837	15.16	0.51	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.75	Call	484.16870	0.48417	540.29380	0.54029	484.169	15.26	0.47	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.82	Put	685.17810	0.68518	640.40980	0.64041	685.178	15.39	0.54	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	14.85	Put	704.86770	0.70487	659.25080	0.65925	704.868	15.45	0.55	0.00	0	3,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.00	Call	400.70770	0.40071	449.86750	0.44987	400.708	15.74	0.41	0.00	0	750.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.03	Call	391.72570	0.39173	440.08670	0.44009	391.726	15.80	0.40	0.00	0	177.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.16	Call	355.15620	0.35516	400.13550	0.40014	355.156	16.05	0.37	0.00	0	111.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.38	Put	1,087.30000	1.08730	1,027.97080	1.02797	1,087.300	16.48	0.68	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.44	Call	288.21630	0.28822	0.00000	0.00000	288.216	16.59	0.31	117,781,817.63	25,800	12,900.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.51	Call	273.73300	0.27373	310.34180	0.31034	273.733	16.73	0.30	0.00	0	28,500.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.56	Put	1,229.87820	1.22988	1,166.52590	1.16653	1,229.878	16.83	0.71	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	15.87	Call	210.96580	0.21097	240.50140	0.24050	210.966	17.44	0.24	0.00	0	1,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.66	Call	119.68120	0.11968	138.35430	0.13835	119.681	18.80	0.14	0.00	0	2,149.00
\$ / R	On 16/09/2019	Foreign Exchange Future	16.67	Call	118.84490	0.11884	137.40090	0.13740	118.845	18.82	0.14	0.00	0	14,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.12	Call	87.37880	0.08738	101.38030	0.10138	87.379	19.57	0.11	0.00	0	17,287.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.18	Call	83.96910	0.08397	97.45840	0.09746	83.969	19.67	0.10	0.00	0	9,783.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.23	Call	81.24820	0.08125	94.32440	0.09432	81.248	19.75	0.10	0.00	0	800.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.64	Call	61.47800	0.06148	72.67740	0.07268	61.478	20.35	0.08	0.00	0	5,000.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.85	Call	52.63580	0.05264	62.41430	0.06241	52.636	20.59	0.07	0.00	0	2,700.00
\$ / R	On 16/09/2019	Foreign Exchange Future	17.93	Call	49.63770	0.04964	58.89410	0.05889	49.638	20.67	0.06	0.00	0	2,571.00
\$ / R	On 16/09/2019	Foreign Exchange Future	18.47	Call	33.67590	0.03368	40.06810	0.04007	33.676	21.27	0.04	0.00	0	1,200.00
\$ / R	On 30/09/2019	Any day expiry			14.61940	14.61940	14.71820	14.71820		14.98	0.00	0.00	0	98.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 30/09/2019	Any day expiry	13.00	Put	53.46150	0.05346	53.24990	0.05325	53.461	13.56	0.09	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	14.20	Put	357.86810	0.35787	331.78320	0.33178	357.868	14.38	0.36	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	14.25	Put	380.79550	0.38080	353.42940	0.35343	380.796	14.46	0.38	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	15.68	Call	271.16160	0.27116	305.67650	0.30568	271.162	16.98	0.28	0.00	0	500.00
\$ / R	On 30/09/2019	Any day expiry	16.50	Call	155.66110	0.15566	177.87470	0.17787	155.661	18.42	0.17	0.00	0	250.00
\$ / R	On 30/09/2019	Any day expiry	16.89	Call	120.38450	0.12038	138.08410	0.13808	120.385	19.05	0.14	0.00	0	250.00
\$ / R	On 02/10/2019	Any day expiry			14.62300	14.62300	14.72190	14.72190		15.00	0.00	0.00	0	55.00
\$ / R	On 31/10/2019	Any day expiry			14.67520	14.67520	14.77500	14.77500		15.19	0.00	0.00	0	153.00
\$ / R	On 31/10/2019	Any day expiry	13.00	Put	71.41750	0.07142	70.08500	0.07008	71.418	13.71	0.10	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	14.20	Put	389.55630	0.38956	363.56570	0.36357	389.556	14.46	0.36	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	14.25	Put	412.54790	0.41255	385.38170	0.38538	412.548	14.53	0.37	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	15.87	Call	300.25390	0.30025	335.06060	0.33506	300.254	17.20	0.28	0.00	0	500.00
\$ / R	On 31/10/2019	Any day expiry	16.70	Call	182.59740	0.18260	206.01380	0.20601	182.597	18.53	0.18	0.00	0	250.00
\$ / R	On 31/10/2019	Any day expiry	17.09	Call	145.85330	0.14585	164.99330	0.16499	145.853	19.12	0.15	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry			14.72710	14.72710	14.82830	14.82830		15.35	0.00	0.00	0	97.00
\$ / R	On 29/11/2019	Any day expiry	13.00	Put	87.01420	0.08701	83.99570	0.08400	87.014	13.79	0.11	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	14.20	Put	417.25150	0.41725	390.18600	0.39019	417.252	14.55	0.35	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	14.25	Put	440.35900	0.44036	412.17950	0.41218	440.359	14.62	0.36	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	16.03	Call	331.03260	0.33103	366.03580	0.36604	331.033	17.44	0.29	0.00	0	500.00
\$ / R	On 29/11/2019	Any day expiry	16.87	Call	209.90710	0.20991	234.33830	0.23434	209.907	18.67	0.19	0.00	0	250.00
\$ / R	On 29/11/2019	Any day expiry	17.26	Call	171.48380	0.17148	191.84690	0.19185	171.484	19.22	0.16	0.00	0	250.00
\$ / R	On 02/12/2019	Any day expiry			14.73250	14.73250	14.83350	14.83350		15.34	0.00	0.00	0	55.00
\$ / R	On 04/12/2019	Any day expiry			14.73620	14.73620	14.83700	14.83700		15.35	0.00	0.00	0	321.00
\$ / R	On 13/12/2019	Foreign Exchange Future			14.75260	14.75260	14.85280	14.85280		15.38	0.00	0.00	0	22,753.00
\$ / R	On 13/12/2019	Foreign Exchange Future	11.89	Put	14.60660	0.01461	14.11570	0.01412	14.607	13.97	0.02	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	12.87	Put	78.51210	0.07851	74.17550	0.07418	78.512	13.85	0.10	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.00	Put	94.73710	0.09474	89.43690	0.08944	94.737	13.83	0.11	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.03	Put	98.82940	0.09883	93.28710	0.09329	98.829	13.83	0.12	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.66	Put	231.37100	0.23137	217.10340	0.21710	231.371	14.06	0.23	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.80	Put	274.29380	0.27429	257.78310	0.25778	274.294	14.16	0.26	0.00	0	500.00
\$ / R	On 13/12/2019	Foreign Exchange Future	13.94	Put	322.03140	0.32203	303.12350	0.30312	322.031	14.27	0.29	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.00	Put	343.98650	0.34399	324.00790	0.32401	343.987	14.31	0.30	22,406,017.00	5,000	39,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.07	Put	372.77630	0.37278	349.47800	0.34948	372.776	14.41	0.32	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.08	Put	376.99840	0.37700	353.21440	0.35321	376.998	14.42	0.32	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.10	Put	385.52710	0.38553	360.76070	0.36076	385.527	14.45	0.33	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.11	Put	389.82940	0.38983	364.85420	0.36485	389.829	14.47	0.33	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.12	Put	394.15840	0.39416	368.97410	0.36897	394.158	14.48	0.33	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	14.41	Put	531.13930	0.53114	499.76200	0.49976	531.139	14.90	0.40	0.00	0	49,600.00
\$ / R	On 13/12/2019	Foreign Exchange Future	15.80	Call	404.81040	0.40481	444.14730	0.44415	404.810	17.03	0.33	0.00	0	250.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.13	Call	341.01580	0.34102	375.04500	0.37505	341.016	17.57	0.28	0.00	0	52,300.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.20	Call	329.06970	0.32907	362.06060	0.36206	329.070	17.69	0.28	0.00	0	50,100.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.25	Call	320.84740	0.32085	353.11640	0.35312	320.847	17.77	0.27	39,974,619.10	10,000	26,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.35	Call	304.15600	0.30416	336.00870	0.33601	304.156	17.91	0.26	0.00	0	4,150.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.37	Call	300.93580	0.30094	332.51330	0.33251	300.936	17.93	0.26	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2019	Foreign Exchange Future	16.55	Call	273.65580	0.27366	302.85990	0.30286	273.656	18.18	0.24	0.00	0	24,055.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.85	Call	234.30820	0.23431	259.92930	0.25993	234.308	18.59	0.20	0.00	0	1,351.00
\$ / R	On 13/12/2019	Foreign Exchange Future	16.99	Call	218.24540	0.21825	242.35430	0.24235	218.245	18.78	0.19	0.00	0	69,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.02	Call	214.97780	0.21498	238.77260	0.23877	214.978	18.82	0.19	0.00	0	139,860.00
\$ / R	On 13/12/2019	Foreign Exchange Future	17.38	Call	180.00480	0.18000	200.36560	0.20037	180.005	19.32	0.16	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	43.88860	0.04389	51.48970	0.05149	43.889	21.48	0.05	0.00	0	2,000.00
\$ / R	On 31/12/2019	Any day expiry			14.78540	14.78540	14.88480	14.88480		15.44	0.00	0.00	0	45.00
\$ / R	On 31/12/2019	Any day expiry	13.00	Put	101.40390	0.10140	96.94370	0.09694	101.404	13.77	0.12	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	14.20	Put	442.12780	0.44213	415.32040	0.41532	442.128	14.59	0.35	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	14.25	Put	465.24290	0.46524	437.42140	0.43742	465.243	14.66	0.36	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	16.21	Call	359.53560	0.35954	393.55560	0.39356	359.536	17.61	0.29	0.00	0	500.00
\$ / R	On 31/12/2019	Any day expiry	17.05	Call	237.06740	0.23707	261.81710	0.26182	237.067	18.74	0.20	0.00	0	250.00
\$ / R	On 31/12/2019	Any day expiry	17.44	Call	197.39050	0.19739	218.48390	0.21848	197.390	19.26	0.17	0.00	0	250.00
\$ / R	On 02/01/2020	Any day expiry			14.78910	14.78910	14.88850	14.88850		15.44	0.00	0.00	0	55.00
\$ / R	On 31/01/2020	Any day expiry			14.84240	14.84240	14.94200	14.94200		15.56	0.00	0.00	0	55.00
\$ / R	On 28/02/2020	Any day expiry			14.89510	14.89510	14.99450	14.99450		15.64	0.00	0.00	0	3,500.00
\$ / R	On 02/03/2020	Any day expiry			14.90060	14.90060	15.00030	15.00030		15.63	0.00	0.00	0	55.00
\$ / R	On 16/03/2020	Foreign Exchange Future			14.92590	14.92590	15.02730	15.02730		15.70	0.00	0.00	0	10,345.00
\$ / R	On 16/03/2020	Foreign Exchange Future	11.91	Put	16.69010	0.01669	17.43050	0.01743	16.690	12.49	0.02	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	12.96	Put	121.40510	0.12141	113.73350	0.11373	121.405	13.57	0.12	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.06	Put	140.70380	0.14070	131.86980	0.13187	140.704	13.69	0.14	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.19	Put	168.77760	0.16878	158.29760	0.15830	168.778	13.85	0.16	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	13.78	Put	334.11580	0.33412	316.29300	0.31629	334.116	14.38	0.26	0.00	0	60,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.01	Put	416.19950	0.41620	394.93770	0.39494	416.199	14.54	0.30	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.40	Put	587.98170	0.58798	556.75520	0.55676	587.982	14.95	0.37	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.51	Put	644.25180	0.64425	611.04280	0.61104	644.252	15.10	0.39	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	14.66	Put	725.08710	0.72509	689.18230	0.68918	725.087	15.30	0.42	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.60	Call	426.85480	0.42685	462.59010	0.46259	426.855	17.91	0.29	0.00	0	277,778.00
\$ / R	On 16/03/2020	Foreign Exchange Future	16.81	Call	391.33930	0.39134	424.55790	0.42456	391.339	18.16	0.27	0.00	0	275,862.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.04	Call	356.47320	0.35647	387.12560	0.38713	356.473	18.45	0.25	0.00	0	272,897.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.73	Call	272.76900	0.27277	296.88990	0.29689	272.769	19.30	0.20	0.00	0	1,000.00
\$ / R	On 16/03/2020	Foreign Exchange Future	17.88	Call	258.01580	0.25802	280.92730	0.28093	258.016	19.48	0.19	0.00	0	60,000.00
\$ / R	On 02/04/2020	Any day expiry			14.95720	14.95720	15.05980	15.05980		15.71	0.00	0.00	0	55.00
\$ / R	On 29/04/2020	Any day expiry			15.00870	15.00870	15.11080	15.11080		15.77	0.00	0.00	0	55.00
\$ / R	On 02/06/2020	Any day expiry			15.07600	15.07600	15.17780	15.17780		15.98	0.00	0.00	0	1,055.00
\$ / R	On 12/06/2020	Foreign Exchange Future			15.09580	15.09580	15.19750	15.19750		16.00	0.00	0.00	0	700.00
\$ / R	On 12/06/2020	Foreign Exchange Future	11.90	Put	40.80160	0.04080	39.04660	0.03905	40.802	13.62	0.04	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	14.25	Put	566.77980	0.56678	540.28130	0.54028	566.780	14.94	0.33	0.00	0	900.00
\$ / R	On 12/06/2020	Foreign Exchange Future	17.26	Call	470.75860	0.47076	502.78050	0.50278	470.759	18.56	0.28	0.00	0	900.00
\$ / R	On 28/07/2020	Any day expiry			15.18680	15.18680	15.28840	15.28840		16.19	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			15.28040	15.28040	15.38710	15.38710		16.34	0.00	0.00	0	0.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			14.42700	14.42700	14.52500	14.52500		14.64	0.00	72,135.00	5	459.00
\$ / R MAXI	On 16/09/2019	Foreign Exchange Future			14.59400	14.59400	14.69290	14.69290		14.97	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2019	Foreign Exchange Future			14.75260		14.75260		14.85280	14.85280		15.38	0.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2020	Foreign Exchange Future			14.92590		14.92590		15.02730	15.02730		15.70	0.00	0.00	0	0.00
£ / R	On 26/04/2019	Any day expiry			18.53240		18.53240		18.63560	18.63560		11.38	0.00	1,704,980.80	92	0.00
£ / R	On 29/04/2019	Any day expiry			18.54210		18.54210		18.64530	18.64530		12.14	0.00	0.00	0	27.00
£ / R	On 31/05/2019	Any day expiry			18.64530		18.64530		18.74820	18.74820		13.65	0.00	0.00	0	119.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.68990		18.68990		18.79270	18.79270		13.65	0.00	196,505,608.60	10,514	118,169.00
£ / R	On 14/06/2019	Foreign Exchange Future	18.00	Call	801.23380		0.80123	893.71940	0.89372		801.234	13.22	0.79	0.00	0	1,000.00
£ / R	On 28/06/2019	Any day expiry			18.73480		18.73480		18.83750	18.83750		13.65	0.00	0.00	0	49.00
£ / R	On 16/09/2019	Foreign Exchange Future			18.99090		18.99090		19.09590	19.09590		13.96	0.00	0.00	0	24,418.00
£ / R	On 16/09/2019	Foreign Exchange Future	19.15	Put	754.55940		0.75456	712.83050	0.71283		754.559	14.12	0.52	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future			19.27110		19.27110		19.37800	19.37800		14.43	0.00	0.00	0	12,845.00
£ / R	On 13/12/2019	Foreign Exchange Future	18.75	Put	622.69590		0.62270	595.86640	0.59587		622.696	14.23	0.38	0.00	0	500.00
£ / R	On 13/12/2019	Foreign Exchange Future	22.13	Call	212.39560		0.21240	236.39010	0.23639		212.396	16.74	0.17	0.00	0	500.00
£ / R	On 16/03/2020	Foreign Exchange Future			19.57520		19.57520		19.68570	19.68570		14.80	0.00	0.00	0	6,274.00
£ / R	On 12/06/2020	Foreign Exchange Future			19.86290		19.86290		19.97470	19.97470		15.26	0.00	0.00	0	0.00
£ / R	On 14/09/2020	Foreign Exchange Future			20.17040		20.17040		20.28940	20.28940		15.77	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12970		0.12970		0.13090	0.13090		16.40	0.00	0.00	0	0.00
¥ / R	On 16/09/2019	Foreign Exchange Future			0.13220		0.13220		0.13340	0.13340		16.22	0.00	0.00	0	0.00
¥ / R	On 13/12/2019	Foreign Exchange Future			0.13460		0.13460		0.13580	0.13580		16.28	0.00	0.00	0	0.00
¥ / R	On 16/03/2020	Foreign Exchange Future			0.13720		0.13720		0.13840	0.13840		17.79	0.00	0.00	0	0.00
€ / R	On 26/04/2019	Any day expiry			15.99500		15.99500		16.09370	16.09370		7.72	0.00	15,995.00	1	0.00
€ / R	On 31/05/2019	Any day expiry			16.11110		16.11110		16.20930	16.20930		13.54	0.00	0.00	0	2.00
€ / R	On 10/06/2019	Any day expiry			16.14410		16.14410		16.24250	16.24250		13.50	0.00	0.00	0	0.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.15730		16.15730		16.25570	16.25570		13.54	0.00	5,735,841.50	355	116,989.00
€ / R	On 14/06/2019	Foreign Exchange Future	15.35	Put	45.84850		0.04585	40.59340	0.04059		45.849	12.35	0.12	0.00	0	570.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.64	Call	165.99550		0.16600	197.89720	0.19790		165.995	14.88	0.30	0.00	0	300.00
€ / R	On 14/06/2019	Foreign Exchange Future	16.73	Put	719.32210		0.71932	649.74980	0.64975		719.322	15.12	0.73	0.00	0	500.00
€ / R	On 14/08/2019	Any day expiry			16.36110		16.36110		16.46150	16.46150		13.87	0.00	0.00	0	0.00
€ / R	On 16/09/2019	Foreign Exchange Future			16.47240		16.47240		16.57300	16.57300		13.98	0.00	4,118,100.00	250	39,847.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.62	Put	199.17880		0.19918	174.61220	0.17461		199.179	12.92	0.24	0.00	0	14,429.00
€ / R	On 16/09/2019	Foreign Exchange Future	15.85	Put	278.31550		0.27832	246.12980	0.24613		278.315	13.20	0.31	0.00	0	587.00
€ / R	On 16/09/2019	Foreign Exchange Future	18.27	Call	160.61770		0.16062	179.74680	0.17975		160.618	16.96	0.18	0.00	0	14,429.00
€ / R	On 13/12/2019	Foreign Exchange Future			16.76890		16.76890		16.87240	16.87240		14.40	0.00	36,556,202.00	2,180	34,866.00
€ / R	On 13/12/2019	Foreign Exchange Future	13.73	Put	28.75670		0.02876	26.02160	0.02602		28.757	14.43	0.04	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.09	Put	43.92460		0.04392	39.94750	0.03995		43.925	14.04	0.05	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	14.23	Put	51.54790		0.05155	46.96590	0.04697		51.548	13.89	0.06	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.70	Put	277.46360		0.27746	251.71240	0.25171		277.464	13.27	0.25	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	15.85	Put	326.11830		0.32612	297.41770	0.29742		326.118	13.35	0.28	0.00	0	61,500.00
€ / R	On 13/12/2019	Foreign Exchange Future	16.15	Put	445.69490		0.44569	407.44940	0.40745		445.695	13.65	0.34	0.00	0	17,150.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.79	Call	169.96080		0.16996	185.21160	0.18521		169.961	18.35	0.14	0.00	0	136,646.00
€ / R	On 13/12/2019	Foreign Exchange Future	19.80	Call	169.18770		0.16919	184.37850	0.18438		169.188	18.36	0.14	0.00	0	61,500.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
€ / R	On 13/12/2019	Foreign Exchange Future	20.62	Call	115.29310		0.11529		127.20320	0.12720	115.293	19.21	0.10	0.00	0	17,150.00
€ / R	On 10/02/2020	Any day expiry			16.97740		16.97740		17.08080	17.08080		14.65	0.00	0.00	0	0.00
€ / R	On 10/02/2020	Any day expiry	16.65	Call	1,023.89170		1.02389		1,080.80260	1.08080	1,023.892	14.23	0.59	0.00	0	21,000.00
€ / R	On 10/02/2020	Any day expiry	16.91	Call	909.69610		0.90970		961.95850	0.96196	909.696	14.54	0.54	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.00	Call	873.18480		0.87318		923.90670	0.92391	873.185	14.65	0.52	0.00	0	15,000.00
€ / R	On 10/02/2020	Any day expiry	17.07	Call	845.87630		0.84588		895.35810	0.89536	845.876	14.74	0.51	0.00	0	15,000.00
€ / R	On 16/03/2020	Foreign Exchange Future			17.09630		17.09630		17.20340	17.20340		14.74	0.00	0.00	0	4,361.00
5Y STND	On 21/12/2021	Interest Rate Swap			96.47000		96.47000		96.47000	96.47000			0.00	0.00	0	51.00
AL37	On 02/05/2019	Index Future			631.61200		631.61200		631.14100	631.14100			0.00	0.00	0	0.00
AL37	On 01/08/2019	Index Future			643.13400		643.13400		642.65700	642.65700			0.00	0.00	0	0.00
AL37	On 07/11/2019	Index Future			656.32600		656.32600		655.84100	655.84100			0.00	0.00	0	0.00
AL37	On 06/02/2020	Index Future			669.19900		669.19900		668.70500	668.70500			0.00	0.00	0	0.00
AL7T	On 02/05/2019	Index Future			733.16100		733.16100		731.64200	731.64200			0.00	0.00	0	0.00
AL7T	On 01/08/2019	Index Future			746.53600		746.53600		744.99200	744.99200			0.00	0.00	0	0.00
AL7T	On 07/11/2019	Index Future			761.84900		761.84900		760.27600	760.27600			0.00	0.00	0	0.00
AL7T	On 06/02/2020	Index Future			776.79200		776.79200		775.18800	775.18800			0.00	0.00	0	0.00
ALBI	On 02/05/2019	Index Future			662.49700		662.49700		660.73600	660.73600			0.00	0.00	0	3.00
ALBI	On 01/08/2019	Index Future			674.58300		674.58300		672.79300	672.79300			0.00	0.00	0	974.00
ALBI	On 07/11/2019	Index Future			688.42100		688.42100		686.59500	686.59500			0.00	0.00	0	0.00
ALBI	On 06/02/2020	Index Future			701.92300		701.92300		700.06300	700.06300			0.00	0.00	0	0.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future			10.17900		10.17900		10.19780	10.19780		11.06	0.00	0.00	0	26,408.00
AU\$ / R	On 16/09/2019	Foreign Exchange Future			10.32100		10.32100		10.34020	10.34020		11.16	0.00	0.00	0	1,913.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future			10.45630		10.45630		10.47690	10.47690		11.53	0.00	0.00	0	400.00
AU\$ / R	On 13/12/2019	Foreign Exchange Future	11.00	Call	210.58980		0.21059		222.59100	0.22259	210.590	12.60	0.32	0.00	0	1,000.00
AU\$ / R	On 16/03/2020	Foreign Exchange Future			10.60320		10.60320		10.62510	10.62510		11.79	0.00	0.00	0	0.00
CAD/ R	On 14/06/2019	Foreign Exchange Future			10.72550		10.72550		10.77670	10.77670		12.64	0.00	0.00	0	1,950.00
CAD/ R	On 16/09/2019	Foreign Exchange Future			10.87230		10.87230		10.92470	10.92470		12.68	0.00	0.00	0	1,415.00
CAD/ R	On 13/12/2019	Foreign Exchange Future			11.01030		11.01030		11.06440	11.06440		12.97	0.00	0.00	0	0.00
CAD/ R	On 16/03/2020	Foreign Exchange Future			11.16030		11.16030		11.21680	11.21680		13.11	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future			14.20700		14.20700		14.30450	14.30450		13.65	0.00	1,420,700.00	100	1,093.00
CHF / R	On 16/09/2019	Foreign Exchange Future			14.49840		14.49840		14.59760	14.59760		14.37	0.00	0.00	0	450.00
CHF / R	On 13/12/2019	Foreign Exchange Future			14.77310		14.77310		14.87570	14.87570		15.07	0.00	0.00	0	0.00
CHF / R	On 16/03/2020	Foreign Exchange Future			15.07740		15.07740		15.18280	15.18280		15.62	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future			2.16490		2.16490		2.17780	2.17780		12.09	0.00	541,225.00	250	1,235.00
DKK / R	On 16/09/2019	Foreign Exchange Future			2.20830		2.20830		2.22150	2.22150		12.47	0.00	0.00	0	0.00
DKK / R	On 13/12/2019	Foreign Exchange Future			2.24950		2.24950		2.26310	2.26310		13.02	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
DKK / R	On 16/03/2020	Foreign Exchange Future		2.29500	2.29500		2.30880	2.30880		13.43	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/05/2019	Bond Future		10.83612	77.04049		10.87367	76.81916			0.00	0.00	0	0.00
ES33	On 01/08/2019	Bond Future		10.94426	78.44557		10.98304	78.22087			0.00	0.00	0	350.00
ES33	On 07/11/2019	Bond Future		11.05654	76.25956		11.09677	76.03056			0.00	0.00	0	0.00
ES33	On 06/02/2020	Bond Future		11.15988	77.75594		11.20154	77.52268			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/05/2019	Bond Future		11.11099	78.73352		11.16353	78.38086			0.00	0.00	0	0.00
ES42	On 01/08/2019	Bond Future		11.21722	80.16946		11.27150	79.81107			0.00	0.00	0	4,919.00
ES42	On 07/11/2019	Bond Future		11.32780	77.54794		11.38412	77.18256			0.00	0.00	0	0.00
ES42	On 06/02/2020	Bond Future		11.42558	79.06994		11.48383	78.69766			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/05/2019	GOVI		655.93800	655.93800		654.18300	654.18300			0.00	0.00	0	86.00
GOVI	On 01/08/2019	GOVI		667.90400	667.90400		666.11900	666.11900			0.00	0.00	0	436.00
GOVI	On 07/11/2019	GOVI		681.60400	681.60400		679.78500	679.78500			0.00	0.00	0	0.00
GOVI	On 06/02/2020	GOVI		694.97300	694.97300		693.11900	693.11900			0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future		1.84050	1.84050		1.85320	1.85320		14.79	0.00	0.00	0	0.00
HK\$/R	On 16/09/2019	Foreign Exchange Future		1.86490	1.86490		1.87770	1.87770		14.70	0.00	0.00	0	0.00
HK\$/R	On 13/12/2019	Foreign Exchange Future		1.88810	1.88810		1.90110	1.90110		15.45	0.00	0.00	0	0.00
I2025	On 02/05/2019	Bond Future		135.46178	135.46178		134.88725	134.88725			0.00	0.00	0	129.00
I2025	On 01/08/2019	Bond Future		136.53028	136.53028		135.94619	135.94619			0.00	0.00	0	1,522.00
I2025	On 07/11/2019	Bond Future		139.36615	139.36615		138.77051	138.77051			0.00	0.00	0	0.00
I2025	On 06/02/2020	Bond Future		140.66189	140.66189		140.05483	140.05483			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/05/2019	Bond Future		102.30252	102.30252		101.57975	101.57975			0.00	0.00	0	2,954.00
I2029	On 01/08/2019	Bond Future		104.19380	104.19380		103.45850	103.45850			0.00	0.00	0	3,930.00
I2029	On 07/11/2019	Bond Future		105.26666	105.26666		104.51659	104.51659			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/02/2020	Bond Future		107.35560	107.35560		106.59090	106.59090			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/05/2019	Bond Future		104.63265	104.63265		103.40024	103.40024			0.00	0.00	0	2,184.00
I2033	On 01/08/2019	Bond Future		106.56710	106.56710		105.31271	105.31271			0.00	0.00	0	6,090.00
I2033	On 07/11/2019	Bond Future		107.61429	107.61429		106.33431	106.33431			0.00	0.00	0	0.00
I2033	On 06/02/2020	Bond Future		109.74980	109.74980		108.44467	108.44467			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/05/2019	Bond Future		123.42927	123.42927		121.71222	121.71222			0.00	0.00	0	8,289.00
I2038	On 01/08/2019	Bond Future		124.09585	124.09585		122.34814	122.34814			0.00	0.00	0	11,535.00
I2038	On 07/11/2019	Bond Future		126.67348	126.67348		124.88995	124.88995			0.00	0.00	0	0.00
I2038	On 06/02/2020	Bond Future		127.53363	127.53363		125.71506	125.71506			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/05/2019	Bond Future		116.35560	116.35560		114.19319	114.19319			0.00	0.00	0	11,310.00
I2046	On 01/08/2019	Bond Future		118.50678	118.50678		116.30512	116.30512			0.00	0.00	0	10,658.00
I2046	On 07/11/2019	Bond Future		119.25352	119.25352		117.00674	117.00674			0.00	0.00	0	0.00
I2046	On 06/02/2020	Bond Future		121.62018	121.62018		119.32900	119.32900			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/05/2019	Bond Future		121.12617	121.12617		119.88767	119.88767			0.00	2,664,775.74	22	7,465.00
I2050	On 01/08/2019	Bond Future		121.57455	121.57455		120.31395	120.31395			0.00	2,917,789.20	24	10,887.00
I2050	On 07/11/2019	Bond Future		124.09960	124.09960		122.81355	122.81355			0.00	0.00	0	0.00
I2050	On 06/02/2020	Bond Future		124.72569	124.72569		123.41419	123.41419			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/05/2019	Index Future		260.45300	260.45300		258.45100	258.45100			0.00	0.00	0	33.00
IGOV	On 01/08/2019	Index Future		265.26900	265.26900		263.23100	263.23100			0.00	0.00	0	800.00
IGOV	On 07/11/2019	Index Future		270.77800	270.77800		268.69900	268.69900			0.00	0.00	0	219.00
IGOV	On 06/02/2020	Index Future		276.15200	276.15200		274.03100	274.03100			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future		7.03000	92.97000		7.03000	92.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2019	Jibar Tradeable Future		7.07000	92.93000		7.07000	92.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2019	Jibar Tradeable Future		7.13000	92.87000		7.13000	92.87000			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future		0.14090	0.14090		0.14220	0.14220			0.00	0.00	0	2,166.00
KES / R	On 16/09/2019	Foreign Exchange Future		0.13990	0.13990		0.14200	0.14200			0.00	0.00	0	0.00
KES / R	On 13/12/2019	Foreign Exchange Future		0.13910	0.13910		0.14180	0.14180			0.00	0.00	0	0.00
KES / R	On 16/03/2020	Foreign Exchange Future		0.13910	0.13910		0.14160	0.14160			0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future		1.66850	1.66850		1.67980	1.67980		10.94	0.00	0.00	0	0.00
NOK/R	On 16/09/2019	Foreign Exchange Future		1.69320	1.69320		1.70450	1.70450		11.54	0.00	0.00	0	0.00
NOK/R	On 13/12/2019	Foreign Exchange Future		1.71570	1.71570		1.72730	1.72730		11.72	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.62860		9.62860		9.62760	9.62760		12.20	0.00	0.00	0	0.00
NZ\$ / R	On 16/09/2019	Foreign Exchange Future			9.75890		9.75890		9.75830	9.75830		12.36	0.00	0.00	0	646.00
NZ\$ / R	On 13/12/2019	Foreign Exchange Future			9.88230		9.88230		9.88320	9.88320		12.70	0.00	0.00	0	0.00
NZ\$ / R	On 16/03/2020	Foreign Exchange Future			10.01410		10.01410		10.01700	10.01700		12.82	0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.33960		1.33960		1.34460	1.34460			0.00	0.00	0	0.00
PULA / R	On 16/09/2019	Foreign Exchange Future			1.34620		1.34620		1.35110	1.35110			0.00	0.00	0	0.00
PULA / R	On 13/12/2019	Foreign Exchange Future			1.35080		1.35080		1.35680	1.35680			0.00	0.00	0	0.00
QUANTO £ / \$	On 14/06/2019	Foreign Exchange Future			1.29550		1.29550		1.29380	1.29380			0.00	0.00	0	702.00
QUANTO £ / \$	On 16/09/2019	Foreign Exchange Future			1.30130		1.30130		1.29970	1.29970			0.00	0.00	0	0.00
QUANTO £ / \$	On 13/12/2019	Foreign Exchange Future			1.30630		1.30630		1.30470	1.30470			0.00	0.00	0	0.00
QUANTO £ / \$	On 16/03/2020	Foreign Exchange Future			1.31150		1.31150		1.31000	1.31000			0.00	0.00	0	0.00
QUANTO € / \$	On 14/06/2019	Foreign Exchange Future			1.11990		1.11990		1.11920	1.11920			0.00	0.00	0	5.00
QUANTO € / \$	On 16/09/2019	Foreign Exchange Future			1.12870		1.12870		1.12800	1.12800			0.00	0.00	0	143.00
QUANTO € / \$	On 13/12/2019	Foreign Exchange Future			1.13670		1.13670		1.13600	1.13600			0.00	0.00	0	0.00
QUANTO € / \$	On 16/03/2020	Foreign Exchange Future			1.14540		1.14540		1.14480	1.14480			0.00	0.00	0	0.00
R186	On 02/05/2019	Bond Future			8.56366		114.61113		8.58520	114.48429		5.96	0.00	59,941,620.99	523	36,554.00
R186	On 02/05/2019	Bond Future	8.50	Call	193.64000		0.19364		178.43000	0.17843	193.640	5.96	0.34	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	8.62	Call	544.82000		0.54482		493.92000	0.49392	544.820	6.06	0.65	0.00	0	90.00
R186	On 02/05/2019	Bond Future	8.65	Put	158.38000		0.15838		223.67000	0.22367	158.380	6.09	0.28	0.00	0	4,100.00
R186	On 02/05/2019	Bond Future	8.65	Call	665.64000		0.66564		604.09000	0.60409	665.640	6.09	0.72	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	8.70	Call	891.23000		0.89123		812.49000	0.81249	891.230	6.13	0.81	0.00	0	200.00
R186	On 02/05/2019	Bond Future	8.80	Call	1,406.93000		1.40693		1,301.42000	1.30142	1,406.930	6.23	0.94	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	8.90	Put	5.66000		0.00566		12.99000	0.01299	5.660	6.34	0.02	0.00	0	4,000.00
R186	On 02/05/2019	Bond Future	9.00	Put	1.00000		0.00100		2.98000	0.00298	1.000	6.46	0.00	0.00	0	7,500.00
R186	On 02/05/2019	Bond Future	9.00	Call	2,533.91000		2.53391		2,409.05000	2.40905	2,533.910	6.46	1.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.05	Put	0.39000		0.00039		1.34000	0.00134	0.390	6.52	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.20	Call	3,668.73000		3.66873		3,541.97000	3.54197	3,668.730	6.71	1.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	9.25	Call	3,950.24000		3.95024		3,823.43000	3.82343	3,950.240	6.77	1.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	9.30	Call	4,230.79000		4.23079		4,103.96000	4.10396	4,230.790	6.82	1.00	0.00	0	200.00
R186	On 02/05/2019	Bond Future	9.75	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	7,000.00
R186	On 02/05/2019	Bond Future	9.96	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	90.00
R186	On 02/05/2019	Bond Future	10.02	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	3,250.00
R186	On 02/05/2019	Bond Future	10.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.03	0.00	0.00	0	200.00
R186	On 01/08/2019	Bond Future			8.62010		111.40317		8.64253	111.27492		6.38	0.00	58,375,261.08	524	105,787.00
R186	On 01/08/2019	Bond Future	8.30	Call	704.98000		0.70498		672.37000	0.67237	704.980	6.26	0.31	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	8.70	Put	1,272.87000		1.27287		1,338.41000	1.33841	1,272.870	6.52	0.44	0.00	0	6,200.00
R186	On 01/08/2019	Bond Future	9.05	Call	3,062.21000		3.06221		2,974.94000	2.97494	3,062.210	6.88	0.74	0.00	0	6,000.00
R186	On 01/08/2019	Bond Future	10.08	Put	41.46000		0.04146		46.22000	0.04622	41.460	7.43	0.03	0.00	0	6,000.00
R186	On 07/11/2019	Bond Future			8.66703		113.68873		8.69055	113.55845		6.25	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 07/11/2019	Bond Future	8.23	Call	971.85000		0.97185		935.65000	0.93565	971.850	5.85	0.32	0.00	0	5,000.00
R186	On 07/11/2019	Bond Future	8.73	Put	1,894.46000		1.89446		1,960.85000	1.96085	1,894.460	6.24	0.46	0.00	0	5,000.00
R186	On 06/02/2020	Bond Future			8.70193		110.61086		8.72659	110.47829		6.57	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/05/2019	Bond Future			303.97249		303.97249		303.37328	303.37328			0.00	0.00	0	2,462.00
R197	On 01/08/2019	Bond Future			302.14324		302.14324		301.53517	301.53517			0.00	0.00	0	2,507.00
R197	On 07/11/2019	Bond Future			308.41895		308.41895		307.79962	307.79962			0.00	0.00	0	0.00
R197	On 06/02/2020	Bond Future			306.89287		306.89287		306.26214	306.26214			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/05/2019	Bond Future			239.04479		239.04479		236.88963	236.88963			0.00	0.00	0	7,085.00
R202	On 01/08/2019	Bond Future			239.50760		239.50760		237.31441	237.31441			0.00	0.00	0	9,346.00
R202	On 07/11/2019	Bond Future			244.48223		244.48223		242.24430	242.24430			0.00	0.00	0	0.00
R202	On 06/02/2020	Bond Future			245.27214		245.27214		242.99073	242.99073			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 02/05/2019	Bond Future			7.76221		101.37525		7.78322	101.30700		2.60	0.00	0.00	0	18,749.00
R2023	On 01/08/2019	Bond Future			7.78773		103.22418		7.81017	103.15549		2.71	0.00	0.00	0	54,458.00
R2023	On 07/11/2019	Bond Future			7.79798		101.40782		7.82232	101.33825		3.09	0.00	0.00	0	0.00
R2023	On 06/02/2020	Bond Future			7.79026		103.39736		7.81678	103.32670		2.97	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/05/2019	Bond Future			9.12396		94.50791		9.17067	94.20915		8.49	0.00	18,901,582.00	200	33,886.00
R2030	On 02/05/2019	Bond Future	8.90	Call	36.05000		0.03605		26.51000	0.02651	36.050	8.38	0.08	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	9.40	Call	1,771.73000		1.77173		1,509.17000	1.50917	1,771.730	9.05	0.95	0.00	0	3,000.00
R2030	On 02/05/2019	Bond Future	10.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	10.00	0.00	0.00	0	3,000.00
R2030	On 01/08/2019	Bond Future			9.19003		92.22680		9.23842	91.92330		8.94	0.00	18,445,360.00	200	43,390.00
R2030	On 01/08/2019	Bond Future	8.35	Call	136.15000		0.13615		115.91000	0.11591	136.150	7.90	0.08	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	8.67	Call	447.71000		0.44771		393.61000	0.39361	447.710	8.25	0.21	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.15	Call	1,555.84000		1.55584		1,421.48000	1.42148	1,555.840	8.84	0.49	0.00	0	2,025.00
R2030	On 01/08/2019	Bond Future	9.22	Call	1,783.85000		1.78385		1,636.95000	1.63695	1,783.850	8.91	0.53	0.00	0	5,400.00
R2030	On 01/08/2019	Bond Future	9.68	Put	655.96000		0.65596		739.81000	0.73981	655.960	9.48	0.24	0.00	0	4,800.00
R2030	On 01/08/2019	Bond Future	9.69	Put	642.89000		0.64289		725.46000	0.72546	642.890	9.50	0.24	0.00	0	5,400.00
R2030	On 07/11/2019	Bond Future			9.24517		94.11930		9.29542	93.81009		8.89	0.00	0.00	0	0.00
R2030	On 06/02/2020	Bond Future			9.29164		91.95641		9.34378	91.64139		9.66	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 02/05/2019	Bond Future			9.35378		92.64752		9.39039	92.39254		9.77	0.00	27,794,256.00	300	19,990.00
R2032	On 01/08/2019	Bond Future			9.41766		94.33727		9.45543	94.07839		9.70	0.00	28,301,181.00	300	40,271.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/11/2019	Bond Future			9.47823		92.11049		9.51736	91.84672		10.12	0.00	0.00	0	0.00
R2032	On 06/02/2020	Bond Future			9.52890		93.91790		9.56936	93.64924		10.76	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/05/2019	Bond Future			9.57882		95.94116		9.62546	95.58187		10.54	0.00	7,675,292.80	80	48,746.00
R2035	On 01/08/2019	Bond Future			9.64368		97.69101		9.69176	97.32593		10.48	0.00	19,538,202.00	200	54,560.00
R2035	On 07/11/2019	Bond Future			9.70879		95.19021		9.75853	94.81806		10.99	0.00	0.00	0	0.00
R2035	On 06/02/2020	Bond Future			9.76645		97.05785		9.81782	96.67878		11.72	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/05/2019	Bond Future			9.67405		92.36517		9.71578	92.04186		11.10	0.00	22,167,640.80	240	38,965.00
R2037	On 01/08/2019	Bond Future			9.74310		89.79469		9.78610	89.46620		11.57	0.00	27,207,791.07	303	46,280.00
R2037	On 07/11/2019	Bond Future			9.80385		91.63731		9.84822	91.30264		11.60	0.00	0.00	0	0.00
R2037	On 06/02/2020	Bond Future			9.85684		89.17523		9.90260	88.83417		12.98	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/05/2019	Bond Future			9.75903		95.66080		9.81077	95.23008		11.50	0.00	57,396,480.00	600	13,655.00
R2040	On 02/05/2019	Bond Future	9.60	Call	123.28000		0.12328		86.70000	0.08670	123.280	11.25	0.17	0.00	0	1,150.00
R2040	On 02/05/2019	Bond Future	9.65	Put	1,132.60000		1.13260		1,501.18000	1.50118	1,132.600	11.34	0.74	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.15	Put	8.46000		0.00846		27.77000	0.02777	8.460	12.28	0.02	0.00	0	880.00
R2040	On 02/05/2019	Bond Future	10.20	Call	3,575.52000		3.57552		3,156.14000	3.15614	3,575.520	12.40	0.99	0.00	0	1,150.00
R2040	On 01/08/2019	Bond Future			9.82786		92.90013		9.88117	92.46234		12.01	0.00	55,740,078.00	600	28,308.00
R2040	On 07/11/2019	Bond Future			9.88870		94.80659		9.94371	94.36027		12.05	0.00	0.00	0	0.00
R2040	On 06/02/2020	Bond Future			9.94196		92.15601		9.99865	91.70122		13.54	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/05/2019	Bond Future			9.77886		92.76508		9.82050	92.41130		12.09	0.00	56,586,698.80	610	13,120.00
R2044	On 01/08/2019	Bond Future			9.84474		90.07675		9.88760	89.71722		12.64	0.00	54,946,817.50	610	34,371.00
R2044	On 01/08/2019	Bond Future	9.36	Call	746.24000		0.74624		673.04000	0.67304	746.240	11.93	0.24	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	9.86	Call	2,436.76000		2.43676		2,265.66000	2.26566	2,436.760	12.82	0.52	0.00	0	100.00
R2044	On 01/08/2019	Bond Future	10.53	Put	705.48000		0.70548		785.09000	0.78509	705.480	14.29	0.19	0.00	0	100.00
R2044	On 07/11/2019	Bond Future			9.90292		91.92523		9.94709	91.55878		12.71	0.00	0.00	0	0.00
R2044	On 06/02/2020	Bond Future			9.95376		89.34342		9.99922	88.97011		14.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/05/2019	Bond Future			9.72841		92.18666		9.75985	91.90984		12.52	0.00	62,686,928.80	680	32,677.00
R2048	On 01/08/2019	Bond Future			9.78652		93.86799		9.81881	93.58689		12.50	0.00	64,017,969.18	682	100,539.00
R2048	On 07/11/2019	Bond Future			9.84473		91.35218		9.87799	91.06583		13.18	0.00	0.00	0	0.00
R2048	On 06/02/2020	Bond Future			9.89615		93.14459		9.93038	92.85287		14.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/05/2019	Bond Future			6.31937		102.84913		6.31315	102.85331		0.19	0.00	0.00	0	2,550.00
R207	On 01/08/2019	Bond Future			5.66372		101.08399		5.65216	101.08905		0.17	0.00	0.00	0	4,483.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R207	On 07/11/2019	Bond Future			2.58218		103.15793		2.55063	103.16362		0.07	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/05/2019	Bond Future			6.82232		100.54649		6.82127	100.54833		0.78	0.00	0.00	0	5,142.00
R208	On 01/08/2019	Bond Future			6.72957		102.38030		6.72783	102.38298		0.85	0.00	0.00	0	10,859.00
R208	On 07/11/2019	Bond Future			6.52583		101.07515		6.52335	101.07839		0.91	0.00	0.00	0	0.00
R208	On 06/02/2020	Bond Future			6.19664		103.05822		6.19333	103.06181		0.85	0.00	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/05/2019	Bond Future			9.53342		73.31695		9.56987	73.07681		11.84	0.00	99,857,685.90	1,362	25,464.00
R209	On 02/05/2019	Bond Future	9.35	Call	73.20000		0.07320		61.66000	0.06166	73.200	11.60	0.13	0.00	0	760.00
R209	On 02/05/2019	Bond Future	9.95	Call	2,681.43000		2.68143		2,449.99000	2.44999	2,681.430	12.76	0.99	0.00	0	760.00
R209	On 02/05/2019	Bond Future	10.50	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	11,560.00
R209	On 02/05/2019	Bond Future	10.71	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.95	0.00	0.00	0	760.00
R209	On 01/08/2019	Bond Future			9.59144		74.65410		9.62888	74.41019		11.92	0.00	104,665,048.20	1,402	87,277.00
R209	On 01/08/2019	Bond Future	9.30	Call	1,002.90000		1.00290		929.34000	0.92934	1,002.900	11.64	0.35	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	9.80	Call	2,633.21000		2.63321		2,492.79000	2.49279	2,633.210	12.40	0.62	0.00	0	7,560.00
R209	On 01/08/2019	Bond Future	10.46	Put	396.05000		0.39605		438.07000	0.43807	396.050	13.89	0.14	0.00	0	7,560.00
R209	On 07/11/2019	Bond Future			9.64673		73.03256		9.68532	72.78395		12.46	0.00	0.00	0	0.00
R209	On 06/02/2020	Bond Future			9.69318		74.46553		9.73287	74.21232		13.27	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/05/2019	Bond Future			188.66106		188.66106		187.18809	187.18809			0.00	0.00	0	1,611.00
R210	On 01/08/2019	Bond Future			192.14900		192.14900		190.65009	190.65009			0.00	0.00	0	3,142.00
R210	On 07/11/2019	Bond Future			193.54060		193.54060		192.01157	192.01157			0.00	0.00	0	0.00
R210	On 06/02/2020	Bond Future			197.38124		197.38124		195.82238	195.82238			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/05/2019	Bond Future			158.18197		158.18197		157.94104	157.94104			0.00	162,452,883.19	1,027	3,722.00
R212	On 01/08/2019	Bond Future			158.91864		158.91864		158.67448	158.67448			0.00	163,050,524.64	1,026	6,690.00
R212	On 07/11/2019	Bond Future			162.21963		162.21963		161.97113	161.97113			0.00	0.00	0	0.00
R212	On 06/02/2020	Bond Future			163.19919		163.19919		162.94619	162.94619			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/05/2019	Bond Future	9.24356		85.34836		9.29011	85.05485		9.37	0.00	25,604,508.00	300	14,434.00
R213	On 01/08/2019	Bond Future	9.30319		86.90498		9.35124	86.60683		9.51	0.00	26,071,494.00	300	17,140.00
R213	On 07/11/2019	Bond Future	9.36227		85.13459		9.41207	84.83074		9.87	0.00	0.00	0	0.00
R213	On 06/02/2020	Bond Future	9.41373		86.80491		9.46528	86.49536		10.30	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/05/2019	Bond Future	9.73845		72.10681		9.78994	71.75480		12.88	0.00	43,264,086.00	600	6,069.00
R214	On 01/08/2019	Bond Future	9.79714		73.42200		9.85005	73.06410		12.84	0.00	44,053,200.00	600	10,569.00
R214	On 07/11/2019	Bond Future	9.85605		71.62883		9.91056	71.26395		13.47	0.00	0.00	0	0.00
R214	On 06/02/2020	Bond Future	9.90813		73.03420		9.96421	72.66239		14.38	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.60710		10.60710		10.66680	10.66680		12.37	0.00	0.00	0	0.00
SGD / R	On 16/09/2019	Foreign Exchange Future	10.74940		10.74940		10.80960	10.80960		12.56	0.00	0.00	0	0.00
SGD / R	On 13/12/2019	Foreign Exchange Future	10.88370		10.88370		10.94530	10.94530		12.99	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.35560		2.35560		2.37350	2.37350		20.66	0.00	0.00	0	0.00
TRY / R	On 16/09/2019	Foreign Exchange Future	2.24660		2.24660		2.26300	2.26300		21.58	0.00	0.00	0	0.00
TRY / R	On 13/12/2019	Foreign Exchange Future	2.14970		2.14970		2.16530	2.16530		22.51	0.00	0.00	0	0.00
Total for Derivatives :												2,521,913,565.24	132,860	10 159 280.00
Grand Total:												2,521,913,565.24	132,860	10 159 280.00